TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, SEPTEMBER 30, 2000

Loan Description			Corpus STRIP CUSIP	Maturity Date	Principal Amount Outstanding in Thousands			Reconstituted This Month
					Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form	
Treasury Bonds:								
CUSIP:		Interest Rate:						
912810 DM7		11-5/8	912803 AB9	11/15/04	8,301,806	4,108,206	4,193,600	286,400
DQ8		12	AD5	05/15/05	4,260,758	1,760,208	2,500,550	147,650
DR6		10-3/4	AG8	08/15/05	9,269,713	5,693,713	3,576,000	438,400
DU9		9-3/8	AJ2	02/15/06	4,755,916	4,698,124	57,792	0
DN5	[10]	11-3/4	912800 AA7	11/15/14	6,005,584	2,179,184	3,826,400	160,000
DP0		11-1/4	912803 AA1	02/15/15	12,023,799	5,902,359	6,121,440	313,920
DS4		10-5/8	AC7	08/15/15	5,745,916	4,168,316	1,577,600	565,760
DT2		9-7/8	AE3	11/15/15	6,155,859	3,880,659	2,275,200	673,600
DV7		9-1/4	AF0	02/15/16	6,867,354	6,470,554	396,800	404,800
DW5		7-1/4	AH6	05/15/16	18,823,551	18,273,951	549,600	271,200
DX3		7-1/2	AK9	11/15/16	18,844,448	17,048,048	1,796,400	108,800
DY1		8-3/4	AL7	05/15/17	17,174,669	11,366,189	5,808,480	698,080
DZ8		8-7/8	AM5	08/15/17	13,249,858	10,750,658	2,499,200	382,400
EA2		9-1/8	AN3	05/15/18	7,956,439	3,324,439	4,632,000	452,800
EB0		9	AP8	11/15/18	7,694,470	3,137,670	4,556,800	114,200
EC8		8-7/8	AQ6	02/15/19	17,441,298	11,177,298	6,264,000	1,377,600
ED6		8-1/8	AR4	08/15/19	19,857,432	18,705,112	1,152,320	298,560
EE4		8-1/2	AS2	02/15/20	10,003,868	8,418,668	1,585,200	296,400
EF1		8-3/4	AT0	05/15/20	8,893,883	3,597,563	5,296,320	291,520
EG9		8-3/4	AU7	08/15/20	19,445,306	8,767,866	10,677,440	488,000
EH7		7-7/8	AV5	02/15/21	10,419,573	9,646,773	772,800	217,600
EJ3		8-1/8	AW3	05/15/21	10,908,788	6,712,948	4,195,840	541,120
EK0		8-1/8	AX1	08/15/21	10,923,482	9,444,762	1,478,720	352,640
EL8		8	AY9	11/15/21	31,976,194	13,157,244	18,818,950	1,436,600
EM6		7-1/4	AZ6	08/15/22	10,288,790	9,420,790	868,000	228,000
EN4		7-5/8	BA0	11/15/22	9,294,626	3,822,626	5,472,000	56,000
EP9		7-1/8	BB8	02/15/23	17,570,261	10,432,661	7,137,600	59,200
EQ7		6-1/4	BC6	08/15/23	22,669,044	17,973,524	4,695,520	376,768
ES3		7-1/2	BD4	11/15/24	10,769,662	4,011,022	6,758,640	498,080
ET1		7-5/8	BE2	02/15/25	11,536,170	3,523,370	8,012,800	180,800
EV6		6-7/8	BF9	08/15/25	12,027,007	7,544,447	4,482,560	240,320
EW4		6	BG7	02/15/26	12,904,916	11,299,816	1,605,100	457,600
EX2		6-3/4	BH5	08/15/26	10,893,818	8,110,618	2,783,200	629,600
EY0		6-1/2	BJ1	11/15/26	11,493,177	7,619,977	3,873,200	310,800
EZ7		6-5/8	BK8	02/15/27	10,456,071	6,260,871	4,195,200	350,400
FA1		6-3/8	BL6	08/15/27	10,735,756	9,222,156	1,513,600	219,200
FB9		6-1/8	BM4	11/15/27	22,518,539	16,736,139	5,782,400	560,000
FE3		5-1/2	BP7	08/15/28	11,776,201	11,587,001	189,200	0
FF0		5-1/4	BV4	11/15/28	10,947,052	10,615,852	331,200	89,600
FG8		5-1/4	BW2	02/15/29	11,350,341	11,126,341	224,000	64,000
FJ2		6-1/8	CG6	08/15/29	11,178,580	11,175,380	3,200	0
FM5		6-1/4	CH4	05/15/30	17,043,162	17,043,162	0	0
Total Treasury Bonds.....					522,453,137	369,916,265	152,536,872	14,638,418
Treasury Inflation-Indexed Notes:								
CUSIP:	Series:	Interest Rate:						
912827 3A8	J	3-5/8	912820 BZ9	07/15/02	18,123,056	18,123,056	0	0
2M3	A	3-3/8	BV8	01/15/07	17,165,788	17,165,788	0	0
3T7	A	3-5/8	CL9	01/15/08	17,959,947	17,959,947	0	0
4Y5	A	3-7/8	DN4	01/15/09	16,735,365	16,735,365	0	0
5W8	A	4-1/4	EK9	01/15/10	11,613,270	11,613,270	0	0
Total Inflation-Indexed Notes.....					81,597,425	81,597,425	0	0
Treasury Inflation-Indexed Bonds:								
CUSIP:		Interest Rate:						
912810 FD5		3-5/8	912803 BN2	04/15/28	17,935,991	17,935,991	0	0
FH6		3-7/8	CF8	04/15/29	15,455,300	15,455,300	0	0
Total Inflation-Indexed Bonds.....					33,391,291	33,391,291	0	0

TABLE V - HOLDINGS OF TREASURY SECURITIES IN STRIPPED FORM, SEPTEMBER 30, 2000 -- Continued

Loan Description			Corpus STRIP CUSIP	Maturity Date	Principal Amount Outstanding in Thousands			Reconstituted This Month
					Total Outstanding	Portion Held in Unstripped Form	Portion Held in Stripped Form	
Treasury Notes:								
CUSIP:	Series:	Interest Rate:						
912827 4T6	AJ	4	912820 DH7	10/31/00	20,524,986	20,496,986	28,000	0
ZN5	D	8-1/2	AY3	11/15/00	11,519,682	6,033,282	5,486,400	95,200
3M2	X	5-3/4	CF2	11/15/00	16,036,088	16,036,088	0	0
4W9	AK	4-5/8	DL8	11/30/00	20,157,568	20,157,568	0	0
4X7	AL	4-5/8	DM6	12/31/00	19,474,772	19,463,572	11,200	0
4Z2	U	4-1/2	DP9	01/31/01	19,777,278	19,777,278	0	0
ZX3	A	7-3/4	AZ0	02/15/01	11,312,802	6,431,202	4,881,600	61,600
3W0	S	5-3/8	CP0	02/15/01	15,367,153	15,367,153	0	0
5C2	V	5	DR5	02/28/01	19,586,630	19,586,630	0	0
5D0	W	4-7/8	DS3	03/31/01	21,605,352	21,579,752	25,600	0
5E8	X	5	DT1	04/30/01	21,033,523	21,031,923	1,600	0
A85	B	8	BA4	05/15/01	12,398,083	7,203,183	5,194,900	69,000
4E9	T	5-5/8	CX3	05/15/01	12,873,752	12,873,752	0	0
5H1	Y	5-1/4	DW4	05/31/01	19,885,985	19,785,985	100,000	0
5J7	Z	5-3/4	DX2	06/30/01	19,001,309	18,998,109	3,200	0
5L2	AB	5-1/2	DY0	07/31/01	20,541,318	20,084,118	457,200	0
B92	C	7-7/8	BB2	08/15/01	12,339,185	7,817,585	4,521,600	96,000
5P3	AC	5-1/2	EB9	08/31/01	20,118,595	20,118,595	0	0
5Q1	AD	5-5/8	EC7	09/30/01	18,797,828	18,276,868	520,960	0
5R9	AE	5-7/8	ED5	10/31/01	19,196,002	19,196,002	0	0
D25	D	7-1/2	BC0	11/15/01	24,226,102	19,966,182	4,259,920	40,240
2C5	Q	5-7/8	EG8	11/30/01	33,504,627	33,504,627	0	0
2E1	R	6-1/8	EJ2	12/31/01	31,166,321	31,089,521	76,800	0
5X6	R	6-3/8	EL7	01/31/02	19,381,251	19,381,251	0	0
6A5	S	6-1/2	EN3	02/28/02	16,563,375	16,542,575	20,800	0
6B3	T	6-1/2	EP8	03/31/02	17,237,943	17,235,543	2,400	0
6C1	U	6-3/8	EQ6	04/30/02	17,390,900	17,390,900	0	0
F49	A	7-1/2	BD8	05/15/02	11,714,397	7,966,077	3,748,320	14,080
6E7	V	6-5/8	ES2	05/31/02	14,871,823	14,871,823	0	0
6F4	W	6-3/8	ET0	06/30/02	14,320,609	14,320,609	0	0
6H0	X	6-1/4	EU7	07/31/02	15,057,900	15,057,900	0	0
G55	B	6-3/8	BE6	08/15/02	23,859,015	21,244,615	2,614,400	185,600
6K3	Y	6-1/8	FU6	08/31/02	15,072,264	15,072,264	0	0
3J9	M	5-7/8	CC9	09/30/02	12,806,814	12,768,414	38,400	0
3L4	N	5-3/4	CE5	10/31/02	11,737,284	11,678,084	59,200	0
3Q3	P	5-3/4	CH8	11/30/02	12,120,580	11,843,780	276,800	0
3S9	Q	5-5/8	CK1	12/31/02	12,052,433	11,862,033	190,400	0
3V2	C	5-1/2	CN5	01/31/03	13,100,640	13,100,640	0	0
J78	A	6-1/4	BF3	02/15/03	23,562,691	22,776,515	786,176	12,160
3Z3	D	5-1/2	CS4	02/28/03	13,670,354	13,626,354	44,000	0
4B5	E	5-1/2	CU9	03/31/03	14,172,892	14,172,092	800	0
4D1	F	5-3/4	CW5	04/30/03	12,573,248	12,573,248	0	0
4H2	G	5-1/2	DA2	05/31/03	13,132,243	13,132,243	0	0
4K5	H	5-3/8	DC8	06/30/03	13,126,779	13,125,179	1,600	0
L83	B	5-3/4	BG1	08/15/03	28,011,028	27,275,828	735,200	48,800
4N9	J	5-1/4	DE4	08/15/03	19,852,263	19,852,263	0	0
4U3	K	4-1/4	DJ3	11/15/03	18,625,785	18,425,785	200,000	0
N81	A	5-7/8	BH9	02/15/04	12,955,077	12,687,877	267,200	0
5A6	E	4-3/4	DQ7	02/15/04	17,823,228	17,823,228	0	0
P89	B	7-1/4	BJ5	05/15/04	14,440,372	14,105,172	335,200	36,000
5F5	F	5-1/4	DU8	05/15/04	18,925,383	18,925,383	0	0
Q88	C	7-1/4	BK2	08/15/04	13,346,467	12,120,067	1,226,400	36,800
5M0	G	6	DZ7	08/15/04	18,089,806	18,089,806	0	0
R87	D	7-7/8	BL0	11/15/04	14,373,760	14,370,560	3,200	0
5S7	H	5-7/8	EE3	11/15/04	32,658,145	32,658,145	0	0
S86	A	7-1/2	BM8	02/15/05	13,834,754	13,545,794	288,960	194,400
T85	B	6-1/2	BN6	05/15/05	14,739,504	14,738,304	1,200	4,800
6D9	E	6-3/4	ER4	05/15/05	28,562,127	28,562,127	0	0
U83	C	6-1/2	BP1	08/15/05	15,002,580	15,002,580	0	0
V82	D	5-7/8	BQ9	11/15/05	15,209,920	15,024,320	185,600	20,800
W81	A	5-5/8	BR7	02/15/06	15,513,587	15,513,267	320	0
X80	B	6-7/8	BS5	05/15/06	16,015,475	15,548,595	466,880	0
Y55	C	7	BT3	07/15/06	22,740,446	22,740,446	0	0
Z62	D	6-1/2	BU0	10/15/06	22,459,675	22,459,675	0	0
2J0	B	6-1/4	BW6	02/15/07	13,103,678	13,008,190	95,488	0
2U5	C	6-5/8	BX4	05/15/07	13,958,186	13,842,986	115,200	32,000
3E0	D	6-1/8	CA3	08/15/07	25,636,803	25,556,803	80,000	0
3X8	B	5-1/2	CQ8	02/15/08	13,583,412	13,581,012	2,400	0
4F6	C	5-5/8	CY1	05/15/08	27,190,961	27,190,961	0	0
4V1	D	4-3/4	DK0	11/15/08	25,083,125	25,046,325	36,800	0
5G3	B	5-1/2	DV6	05/15/09	14,794,790	14,792,390	2,400	0
5N8	C	6	EA1	08/15/09	27,399,894	27,399,794	100	0
5Z1	B	6-1/2	EM5	02/15/10	23,355,709	23,355,709	0	0
6J6	C	5-3/4	FT9	08/15/10	12,360,050	12,360,050	0	0
Total Treasury Notes.....					1,327,616,366	1,290,221,542	37,394,824	947,480
Grand Total.....					1,965,058,219	1,775,126,523	189,931,696	15,585,898